[3] N. V. Kartashov. Strong Stable Markov Chains. *VSP, Utrecht*, 1996.

Estimating Distorted Risk Measures of Additive Risks

Brahim BRAHIMI, Abdelhakim NECIR, Djamel MERAGHNI
Laboratory of Applied Mathematics,
University Mohamed Khider, PO Box 145, 07000 Biskra, Algeria

Abstract

In this paper we propose an estimator of the Wang's premium of the sums of two dependent risks by means of copulas as a representation of a dependence structure between the two risks, and we get the asymptotic normality of this estimator.

Keywords: *Risk measures; Insurance premium; Distortion parameter; Dependence, Copulas; Wang transform; Heavy-tailed risks.*